

Statistics (CDS Obligation Bearing)

May. 2014



	iTraxx Japan Series21			iTraxx Japan Series20			iTraxx Japan Series19			iTraxx Japan Series18		
	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen
Year 2011	-	-	-	-	-	-	-	-	-	-	-	-
Year 2012	-	-	-	-	-	-	-	-	-	-	-	-
Year 2013	-	-	-	-	-	-	-	-	-	-	-	-
Year 2014	43	73,500	71,500	54	94,000	93,000	132	204,000	201,000	86	124,070	175,070
May. 2013	-	-	-	73	107,000	187,000	5	8,500	209,500	4	6,000	181,070
Jun. 2013	-	-	-	-	-	-	4	4,000	50,000	-	-	134,000
Jul. 2013	-	-	-	-	-	-	32	39,000	89,000	1	1,000	135,000
Aug. 2013	-	-	-	-	-	-	22	39,000	128,000	4	12,000	147,000
Sep. 2013	-	-	-	-	-	-	20	23,000	150,000	8	14,000	161,000
Oct. 2013	-	-	-	-	-	-	4	6,000	156,000	-	-	161,000
Nov. 2013	-	-	-	28	58,000	58,000	14	34,000	190,000	8	11,000	172,000
Dec. 2013	-	-	-	10	12,000	70,000	2	0,000	196,000	1	3,070	203,070
Jan. 2014	-	-	-	16	23,000	93,000	2	5,000	201,000	-	-	175,070
Feb. 2014	-	-	-	16	21,000	111,000	3	6,000	207,000	1	2,000	177,070
Mar. 2014	4	12,000	12,000	32	44,000	152,000	1	2,000	205,000	2	3,000	180,070
Apr. 2014	14	27,000	39,000	13	23,000	185,000	1	500	209,500	-	-	180,070
May. 2014	25	34,500	71,500	2	2,000	187,000	-	-	209,500	1	1,000	181,070

	iTraxx Japan Series17			iTraxx Japan Series16			iTraxx Japan Series15			iTraxx Japan Series14		
	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen
Year 2011	-	-	-	28	34,000	34,000	56	63,000	63,000	2	7,000	7,000
Year 2012	60	63,000	58,000	16	17,200	51,000	-	-	-	1	3,000	10,000
Year 2013	20	35,400	83,400	6	8,000	59,000	1	19,234	82,234	3	9,721	19,721
Year 2014	1	1,000	94,400	-	-	59,000	-	-	82,234	1	500	20,221
May. 2013	-	-	-	65,000	-	-	58,000	-	-	82,234	-	-
Jun. 2013	-	-	-	65,000	-	-	58,000	-	-	82,234	-	-
Jul. 2013	-	-	-	65,000	-	-	58,000	-	-	82,234	-	-
Aug. 2013	3	6,000	71,000	1	1,000	59,000	-	-	82,234	-	-	18,721
Sep. 2013	-	-	-	71,000	-	-	59,000	-	-	82,234	-	-
Oct. 2013	13	22,400	93,400	-	-	59,000	-	-	82,234	1	1,000	19,721
Nov. 2013	-	-	-	83,400	-	-	59,000	-	-	82,234	-	-
Dec. 2013	-	-	-	83,400	-	-	59,000	-	-	82,234	-	-
Jan. 2014	1	1,000	84,400	-	-	59,000	-	-	82,234	-	-	19,721
Feb. 2014	-	-	-	84,400	-	-	59,000	-	-	82,234	-	-
Mar. 2014	-	-	-	84,400	-	-	59,000	-	-	82,234	1	500
Apr. 2014	-	-	-	94,400	-	-	59,000	-	-	82,234	-	-
May. 2014	-	-	-	94,400	-	-	59,000	-	-	82,234	-	-

	iTraxx Japan Series13			iTraxx Japan Series12			iTraxx Japan Series11			iTraxx Japan Series10		
	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen
Year 2011	-	-	-	6	13,031	13,031	1	1,500	1,500	-	-	-
Year 2012	1	5,000	5,000	-	-	-	13,031	-	-	-	-	-
Year 2013	1	2,000	7,000	-	-	-	1	1,000	14,031	-	-	-
Year 2014	1	15,750	22,750	-	-	-	14,031	-	-	-	-	-
May. 2013	1	2,000	7,000	-	-	-	-	-	-	14,031	-	-
Jun. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Jul. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Aug. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Sep. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Oct. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Nov. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Dec. 2013	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Jan. 2014	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Feb. 2014	-	-	7,000	-	-	-	14,031	-	-	-	1,500	-
Mar. 2014	1	15,750	22,750	-	-	-	14,031	-	-	-	1,500	-
Apr. 2014	-	-	22,750	-	-	-	14,031	-	-	-	1,500	-
May. 2014	-	-	22,750	-	-	-	14,031	-	-	-	1,500	-

	iTraxx Japan Series9			iTraxx Japan Series8			iTraxx Japan Series7			iTraxx Japan Series6			Total
	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total Number of Obligation Bearings transaction	Total Value of Obligation Bearing million yen	Total Open Interest of Obligation Bearing million yen	Total transaction
Year 2011	2	2,000	2,000	-	-	-	-	-	-	1	8,150	-	12,861
Year 2012	-	-	-	2,000	-	-	-	-	-	125	-	140,200	255,531
Year 2013	-	-	-	-	-	-	-	-	-	304	497,425	744,456	
Year 2014	-	-	-	-	-	-	-	-	-	128	212,250	941,706	
May. 2013	-	-	2,000	-	-	-	-	-	-	5	6,000	432,486	
Jun. 2013	-	-	-	-	-	-	-	-	-	33	40,000	470,486	
Jul. 2013	-	-	-	-	-	-	-	-	-	26	51,000	521,486	
Aug. 2013	-	-	-	-	-	-	-	-	-	32	44,000	564,486	
Sep. 2013	-	-	4	-	-	-	-	-	-	4	6,000	570,486	
Oct. 2013	-	-	-	-	-	-	-	-	-	64	12,000	897,886	
Nov. 2013	-	-	-	-	-	-	-	-	-	13	24,070	739,356	
Dec. 2013	-	-	-	-	-	-	-	-	-	18	28,000	744,456	
Jan. 2014	-	-	-	-	-	-	-	-	-	21	30,000	771,456	
Feb. 2014	-	-	-	-	-	-	-	-	-	35	49,000	817,456	
Mar. 2014	-	-	-	-	-	-	-	-	-	16	45,250	859,706	
Apr. 2014	-	-	-	-	-	-	-	-	-	28	50,500	906,206	
May. 2014	-	-	-	-	-	-	-	-	-	28	37,500	941,706	

[Note]

- The total amount of Obligation Bearing is on a notional amount basis.
- All figures in this statistics are one-sided.
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